

US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.000	11/30/2019	1.589	1.485	3.815	1,957,208.63	(7,877.40)	AA+	Aaa	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.375	01/31/2020	1.635	1.584	3.930	1,991,048.15	(4,034.20)	AA+	Aaa	AAA
CORP	APPLE INC	Computers	1,000,000.00	1.550	02/07/2020	2.020	1.017	3.923	987,693.89	(7,976.75)	AA+	Aa1	NA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.375	04/30/2020	1.681	1.560	4.175	989,612.03	(5,070.12)	AA+	Aaa	AAA
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	1.250	05/14/2020	1.702	2.129	2.201	995,531.94	(6,100.00)	AA+	Aaa	AAA
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	1.750	05/26/2020	1.933	1.750	2.896	993,806.94	(7,700.00)	AA+	Aaa	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.500	05/31/2020	1.692	1.651	4.247	993,191.48	(1,764.40)	AA+	Aaa	AAA
CORP	INTEL CORP	Electronic Compo-Semicon	500,000.00	2.450	07/29/2020	2.160	2.470	4.270	511,457.22	6,714.87	A+	A1	A+
CORP	MICROSOFT CORP	Software	1,000,000.00	2.000	10/03/2020	1.960	2.060	4.626	1,005,022.22	4,552.17	AAA	Aaa	AA+
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.375	10/31/2020	1.752	1.627	4.639	1,969,844.07	(11,530.28)	AA+	Aaa	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	2.625	11/15/2020	1.779	1.704	4.558	2,085,378.85	(7,048.24)	AA+	Aaa	AAA
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	1.250	11/25/2020	1.982	1.248	2.505	994,750.00	(6,500.00)	AA+	Aaa	AAA
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	1.250	12/16/2020	1.598	1.249	2.146	997,220.83	(3,300.00)	AA+	NA	AAA
			158,590,922.53		07/13/2017	1.019	0.945	1.434	160,164,420.10	(196,931.42)	AA-	Aa2	AA

ATTACHMENT 1

Report: CMC - Retiree Medical
 Account: CAISO-Retiree Medical Plan Agg (26983)
 As of: 12/31/2015

Security Type	Description	Industry Subgroup	Face Value	Market Value + Accrued	Net Unrealized Gain/Loss	Policy Asset Class	% of Market Value + Accrued
Open-End Fund	VANGUARD CL INST INDEX MF	Blend Large Cap	7,308.72	1,363,953.14	209,006.11	Domestic Equity	7.100%
Open-End Fund	T. ROWE PRICE GRW STOCK MF	Growth Large Cap	22,378.58	1,200,834.76	125,773.10	Domestic Equity	6.251%
Open-End Fund	HOTCHKIS AND WILEY MID CL I MF	Value Mid Cap	11,344.42	354,966.90	(69,751.77)	Domestic Equity	1.848%
Open-End Fund	BROWN CAPITAL MNG SML CL INV MF	Growth Small Cap	5,604.58	400,223.20	17,025.85	Domestic Equity	2.083%
Open-End Fund	ASTON FAIRPOINTE MID CAP CL I MF	Growth Mid Cap	10,427.44	366,003.04	(91,808.96)	Domestic Equity	1.905%
Open-End Fund	VANGUARD WINDSOR II CL ADMIRAL MF	Value Large Cap	19,123.57	1,136,704.70	(52,900.50)	Domestic Equity	5.917%
Open-End Fund	Victory: Integrity MF	Value Small Cap	11,934.25	369,842.28	23,976.79	Domestic Equity	1.925%
Open-End Fund	VANGUARD TOTAL INT STOCK CL ADM MF	Foreign Blend	76,644.52	1,857,863.21	(181,354.89)	Intl Equity	9.671%
Open-End Fund	EUROPACIFIC GR CL R-6 MF	Foreign Growth	37,570.62	1,702,709.43	(33,666.83)	Intl Equity	8.863%
Open-End Fund	AMERICAN BEACON INTL EQT CL INST MF	Foreign Blend	95,552.61	1,685,548.11	(144,584.93)	Intl Equity	8.774%
Open-End Fund	PIMCO ALL ASSET CL INST MF	Dynamic Allocation	178,581.41	1,821,530.40	(333,804.38)	Real Return	9.482%
Open-End Fund	METROPOLITAN WEST TTL RETURN CL I MF	Aggregate Bond Intermediate	241,597.78	2,565,768.38	(95,113.00)	Stability	13.356%
Open-End Fund	VANGUARD SHORT TRM INDEX CL ADM MF	Aggregate Bond Short	188,926.33	1,970,501.61	(15,072.72)	Stability	10.257%
Open-End Fund	PIMCO FUNDS TTL RETURN CL INST MF	Aggregate Bond Intermediate	232,818.19	2,344,479.12	(158,187.22)	Stability	12.204%
NMFUND	WFB INSTITUTIONAL BANK DEPOSIT	Cash	4,039.88	4,039.88	0.00	Stability	0.021%
MMFUND	WFB COLLATERALIZED M/M ACCT	Cash	5,206.13	5,206.13	0.00	Stability	0.027%
CASH	Receivable	Cash	46,285.39	46,285.39	0.00	Stability	0.241%
CASH	Cash	Cash	13,891.67	13,891.67	0.00	Stability	0.072%
			1,209,236.28	19,210,351.37	(800,463.35)		100.000%
							100.000%

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Report: CMC - Portfolio Holdings
 Account: Bond Proceeds (12707)
 As of: 12/31/2015

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	S&P Rating	Moody's Rating	Fitch Rating
CASH	Receivable	Cash	38.35	0.000	12/31/2015	0.000	0.000	0.000	38.35	0.00	AAA	Aaa	AAA
MMFUND	FIRST AMRCN MM OBL CORP TR CL D MMF	Cash	6,672,980.32	0.010	12/31/2015	0.010	0.010	0.000	6,672,980.32	0.00	AAAm	Aaa	NA
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Report: CMC - Portfolio Holdings
 Account: CAISO-LGIP Funds Agg (26982)
 As of: 12/31/2015

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	S&P Rating	Moody's Rating	Fitch Rating
MMFUND	Hibernia Bank	Cash	1,375.92	0.002	12/31/2015	0.000	0.000	0.000	1,375.92	0.00	NA	NA	NA
MMFUND	Texas Capital Bank, National Association	Cash	1,031.18	0.002	12/31/2015	0.000	0.000	0.000	1,031.18	0.00	NA	NA	NA
CASH	Receivable	Cash	3,287.60	0.000	12/31/2015	0.000	0.000	0.000	3,287.60	0.00	AAA	Aaa	AAA
MMFUND	Quontic Bank	Cash	1,062.24	0.000	12/31/2015	0.000	0.000	0.000	1,062.24	0.00	NA	NA	NA
MMFUND	Carver Federal Savings Bank	Cash	3,578.21	0.002	12/31/2015	0.000	0.000	0.000	3,578.21	0.00	NA	NA	NA
MMFUND	FIDELITY INST DOMESTIC PT CL I MMF	Cash	27,746.86	0.300	12/31/2015	0.290	0.290	0.000	27,746.86	0.00	AAAm	Aaa	AAA
MMFUND	Cadence Bank, N.A.	Cash	2,796.06	0.000	12/31/2015	0.000	0.000	0.000	2,796.06	0.00	NA	NA	NA
MMFUND	California ISO GIP Funds	Cash	3,039.56	0.002	12/31/2015	0.000	0.000	0.000	3,039.56	0.00	NA	NA	NA
MMFUND	Santander Bank, N.A.	Cash	2,095.44	0.002	12/31/2015	0.000	0.000	0.000	2,095.44	0.00	NA	NA	NA
MMFUND	BLACKROCK LIQUIDITY TEMPCL INS MMF	Cash	2,759,862.41	0.298	12/31/2015	0.280	0.280	0.000	2,759,862.41	0.00	AAAm	Aaa	AAA
MMFUND	BankUnited, National Association	Cash	15,087.97	0.002	12/31/2015	0.000	0.000	0.000	15,087.97	0.00	NA	NA	NA
MMFUND	DREYFUS CASH MGMT CL INST MMF	Cash	356,090.41	0.240	12/31/2015	0.230	0.230	0.000	356,090.41	0.00	AAAm	Aaa	AAA
MMFUND	American Security Bank and Trust Company	Cash	1,874.32	0.002	12/31/2015	0.000	0.000	0.000	1,874.32	0.00	NA	NA	NA
MMFUND	Uinta Bank	Cash	1,115.32	0.002	12/31/2015	0.000	0.000	0.000	1,115.32	0.00	NA	NA	NA
MMFUND	Great Western Bank	Cash	5,697.83	0.002	12/31/2015	0.000	0.000	0.000	5,697.83	0.00	NA	NA	NA
MMFUND	Investar Bank	Cash	2,488.72	0.002	12/31/2015	0.000	0.000	0.000	2,488.72	0.00	NA	NA	NA
MMFUND	The MINT National Bank	Cash	1,049.28	0.002	12/31/2015	0.000	0.000	0.000	1,049.28	0.00	NA	1A	NA
MMFUND	UNITED BANK	Cash	49,198.22	0.002	12/31/2015	0.000	0.000	0.000	49,198.22	0.00	NA	NA	NA
CASH	Cash	Cash	1,097,326.30	0.000	12/31/2015	0.000	0.000	0.000	1,097,326.30	0.00	AAA	Aaa	AAA
MMFUND	First Virginia Community Bank	Cash	7,939.75	0.002	12/31/2015	0.000	0.000	0.000	7,939.75	0.00	NA	NA	NA
MMFUND	DRYFS INSTL CSH CL INSTI ADVNTG MMF	Cash	2,432,956.68	0.290	12/31/2015	0.270	0.270	0.000	2,432,956.68	0.00	AAAm	Aaa	AAA
MMFUND	Woori America Bank	Cash	1,023.03	0.002	12/31/2015	0.000	0.000	0.000	1,023.03	0.00	NA	NA	NA
MMFUND	FEDR PRIME OBLIGATIONS CL INST MMF	Cash	2,724.82	0.260	12/31/2015	0.240	0.240	0.000	2,724.82	0.00	AAAm	Aaa	AAA
MMFUND	Signature Bank	Cash	17,772.84	0.002	12/31/2015	0.000	0.000	0.000	17,772.84	0.00	NA	NA	NA
MMFUND	Pacific Enterprise Bank	Cash	1,430.80	0.000	12/31/2015	0.000	0.000	0.000	1,430.80	0.00	NA	NA	NA
MMFUND	Sterling Bank	Cash	1,361.10	0.002	12/31/2015	0.000	0.000	0.000	1,361.10	0.00	NA	NA	NA
MMFUND	Stonegate Bank	Cash	1,884.86	0.002	12/31/2015	0.000	0.000	0.000	1,884.86	0.00	NA	NA	NA
MMFUND	Southwest Bank	Cash	5,841.30	0.002	12/31/2015	0.000	0.000	0.000	5,841.30	0.00	NA	NA	NA
MMFUND	Bar Harbor Bank & Trust	Cash	3,041.28	0.002	12/31/2015	0.000	0.000	0.000	3,041.28	0.00	NA	NA	NA
MMFUND	Alliance Bank Corporation	Cash	70,278.60	0.002	12/31/2015	0.000	0.000	0.000	70,278.60	0.00	NA	NA	NA
MMFUND	JPMORGAN PRIME CL CAPITAL MMF	Cash	2,896,489.95	0.230	12/31/2015	0.220	0.220	0.000	2,896,489.95	0.00	AAAm	Aaa	AAA
MMFUND	First Bank	Cash	28,256.85	0.002	12/31/2015	0.000	0.000	0.000	28,256.85	0.00	NA	NA	NA
MMFUND	Metropolitan Commercial Bank	Cash	2,783.32	0.002	12/31/2015	0.000	0.000	0.000	2,783.32	0.00	NA	NA	NA
MMFUND	Merchants Bank of Indiana	Cash	1,473.33	0.002	12/31/2015	0.000	0.000	0.000	1,473.33	0.00	NA	NA	NA
MMFUND	Pacific Mercantile Bank	Cash	45,158.10	0.002	12/31/2015	0.000	0.000	0.000	45,158.10	0.00	NA	NA	NA
MMFUND	First Partners Bank	Cash	1,817.04	0.002	12/31/2015	0.000	0.000	0.000	1,817.04	0.00	NA	NA	NA
MMFUND	CapitalMark Bank & Trust	Cash	39,414.08	0.002	12/31/2015	0.000	0.000	0.000	39,414.08	0.00	NA	NA	NA
MMFUND	Pacific Trust Bank FSB	Cash	120,887.38	0.002	12/31/2015	0.000	0.000	0.000	120,887.38	0.00	NA	NA	NA
MMFUND	Whitney Bank	Cash	42,989.31	0.002	12/31/2015	0.000	0.000	0.000	42,989.31	0.00	NA	NA	NA
MMFUND	Franklin Synergy Bank	Cash	1,348.70	0.002	12/31/2015	0.000	0.000	0.000	1,348.70	0.00	NA	NA	NA
MMFUND	The Washington Trust Company of Westerly	Cash	1,187.97	0.002	12/31/2015	0.000	0.000	0.000	1,187.97	0.00	NA	NA	NA
MMFUND	Sterling National Bank	Cash	1,124.98	0.002	12/31/2015	0.000	0.000	0.000	1,124.98	0.00	NA	NA	NA
MMFUND	Covenant Bank	Cash	2,070.79	0.002	12/31/2015	0.000	0.000	0.000	2,070.79	0.00	NA	NA	NA
MMFUND	Empire National Bank	Cash	1,149.96	0.002	12/31/2015	0.000	0.000	0.000	1,149.96	0.00	NA	NA	NA
MMFUND	Meridian Bank	Cash	1,360.68	0.002	12/31/2015	0.000	0.000	0.000	1,360.68	0.00	NA	NA	NA
MMFUND	FINANCIAL SQUARE CL FST MMF	Cash	3,092,077.47	0.330	12/31/2015	0.320	0.320	0.000	3,092,077.47	0.00	AAAm	Aaa	NA
MMFUND	Grandpoint Bank	Cash	3,566.03	0.002	12/31/2015	0.000	0.000	0.000	3,566.03	0.00	NA	NA	NA
MMFUND	First Foundation Bank	Cash	1,574.23	0.002	12/31/2015	0.000	0.000	0.000	1,574.23	0.00	NA	NA	NA
MMFUND	Independent Bank	Cash	2,226.81	0.002	12/31/2015	0.000	0.000	0.000	2,226.81	0.00	NA	NA	NA
CD	Comenity Capital Bank	Commer Banks-Western US	249,000.00	0.600	01/04/2016	0.799	0.801	0.008	249,118.71	0.00	NR	NR	NR
CD	Community First Bank	Commer Banks-Central US	95,000.00	3.500	01/06/2016	0.014	0.013	0.014	95,282.22	0.00	NR	NR	NR
CD	Bank of Ruston	Commer Banks-Southern US	249,000.00	0.400	01/08/2016	0.487	0.488	0.019	249,061.31	0.00	NR	NA	NR
CD	Middleburg Bank	Commer Banks-Southern US	150,000.00	2.000	01/20/2016	0.012	0.012	0.052	150,253.84	0.00	NR	NA	NR
CD	MidFirst Bank	Commer Banks-Central US	39,000.00	2.900	01/27/2016	0.013	0.013	0.071	39,569.78	0.00	NR	NR	NR
CD	Israel Discount Bank of New York	Commer Banks-Eastern US	50,000.00	2.000	01/28/2016	0.707	0.708	0.074	50,477.71	0.00	NR	NR	NR
CD	JPMorgan Chase Bank, National Association	Super-Regional Banks-US	60,000.00	1.000	01/29/2016	1.925	-0.839	2.967	61,618.53	1,277.22	NA	NA	NA

CD	DMB Community Bank	Commer Banks-Central US	249,000.00	0.750	12/19/2016	0.825	0.826	0.960	248,886.07	0.00	NR	NR	NR
CD	Commencement Bank	Commer Banks-Western US	249,000.00	0.750	12/20/2016	0.842	0.843	0.962	248,840.23	0.00	NR	NR	NR
CD	Carthage Federal Savings and Loan Association	S&L/Thrifs-Eastern US	249,000.00	0.750	12/20/2016	0.817	0.817	0.962	248,900.55	0.00	NA	NA	NA
CD	Park Sterling Bank	Commer Banks-Southern US	249,000.00	0.750	12/23/2016	0.809	0.809	0.971	248,904.11	0.00	NR	NR	NR
CD	Paragon Commercial Bank	Commer Banks-Southern US	249,000.00	0.750	12/23/2016	0.850	0.851	0.971	248,797.39	0.00	NR	NA	NR
CD	Exchange Bank	Commer Banks-Central US	249,000.00	0.750	12/27/2016	0.834	0.834	0.982	248,820.54	0.00	NA	NA	NA
CD	Mid Penn Bank	Commer Banks-Eastern US	249,000.00	0.800	12/27/2016	0.900	0.901	0.981	248,781.24	0.00	NA	NA	NA
CD	WebBank	Commer Banks-Western US	249,000.00	0.750	12/27/2016	0.842	0.843	0.981	248,800.04	0.00	NR	NR	NR
CD	Bank of America, National Association	Commer Banks-Central US	22,000.00	0.000	12/29/2016	1.263	0.127	0.982	21,727.16	(246.05)	NR	NR	NR
CD	Country Bank Holding Company, Inc.	Commer Banks-Eastern US	35,000.00	5.000	12/29/2016	0.014	0.013	0.973	36,749.85	0.00	NA	NA	NA
CD	JPMorgan Chase Bank, National Association	Commer Banks-Central US	50,000.00	0.000	12/30/2016	1.343	1.343	1.004	49,330.27	0.00	A-1	P-1	FI+
CD	Bank of America, National Association	Commer Banks-Southern US	10,000.00	0.000	01/05/2017	1.436	1.479	0.999	9,856.54	0.00	NR	NR	NR
CD	Bank of America, National Association	Commer Banks-Southern US	14,000.00	0.000	01/12/2017	1.422	1.464	1.018	13,797.42	0.00	NR	NR	NR
CD	TD Bank, N.A.	Commer Banks-Eastern US	20,000.00	5.100	01/24/2017	1.269	1.224	1.023	21,258.18	0.00	B	P-1	NR
CD	Summit Bank	Commer Banks-Southern US	248,000.00	1.100	01/31/2017	0.823	0.823	1.075	248,748.99	0.00	NA	NA	NR
CD	One Bank & Trust, National Association	Commer Banks-Southern US	167,000.00	1.100	02/09/2017	0.012	0.012	1.103	169,132.13	0.00	NA	NA	NA
CD	Level One Bank	Commer Banks-Central US	249,000.00	0.800	02/21/2017	0.895	0.896	1.132	248,796.73	0.00	NR	NR	NR
CD	SouthPoint Bank	Commer Banks-Southern US	25,000.00	3.750	02/24/2017	0.089	0.086	1.127	26,070.51	0.00	NR	NR	NR
CD	Citibank, N.A.	Commer Banks-Eastern US	50,000.00	0.000	02/24/2017	0.051	0.051	1.147	49,970.93	0.00	A-1	P-1	AA-
CD	Sterling Savings Bank	Commer Banks-Western US	6,000.00	5.100	03/16/2017	1.514	1.463	1.161	6,270.25	0.00	NR	NR	NR
CD	CIT Bank, National Association	Commer Banks-Western US	108,000.00	1.000	03/20/2017	0.999	1.000	1.204	108,304.77	(0.00)	NR	NR	NR
CD	Cardinal Bank	Commer Banks-Southern US	249,000.00	0.800	03/30/2017	0.938	0.938	1.232	248,585.93	0.00	NR	NA	NR
CD	Barclays Bank Delaware	Commer Banks-Eastern US	37,000.00	0.000	03/30/2017	1.495	1.495	1.252	36,313.39	0.00	NR	NR	NR
CD	Bank of America, National Association	Commer Banks-Central US	19,000.00	0.000	03/30/2017	0.655	0.664	1.234	18,846.46	0.00	NR	NR	NR
CD	Ion Bank	Commer Banks-Eastern US	249,000.00	0.850	04/17/2017	0.906	0.906	1.280	248,912.15	0.00	NA	NA	NA
CD	Sun National Bank	Commer Banks-Eastern US	247,000.00	1.250	04/18/2017	0.011	0.011	1.286	251,085.14	0.00	NR	NR	NR
CD	Community Financial Services Bank	Commer Banks-Southern US	200,000.00	1.050	04/21/2017	0.800	0.800	1.290	200,711.54	0.00	NA	NA	NA
CD	Bank of America, National Association	Commer Banks-Central US	14,000.00	0.000	04/25/2017	1.605	1.659	1.288	13,710.58	0.00	NR	NR	NR
CD	MUFG Union Bank, National Association	Commer Banks-Western US	53,000.00	0.000	04/28/2017	0.452	0.457	1.315	52,684.55	0.00	A-1	P-1	FI
CD	Morton Community Bank	Commer Banks-Central US	2,000.00	3.600	05/04/2017	1.184	1.449	1.141	2,061.76	0.00	NR	NR	NR
CD	Hiawatha National Bank	Commer Banks-Central US	248,000.00	1.150	05/11/2017	1.150	1.150	1.341	248,398.50	0.00	NA	NA	NA
CD	MB Financial Bank, National Association	Commer Banks-Central US	26,000.00	3.050	05/15/2017	0.072	0.070	1.342	27,099.35	0.00	NR	NR	NR
CD	Horicon Bank	Commer Banks-Central US	248,000.00	1.050	05/23/2017	1.000	1.000	1.378	248,447.15	0.00	NR	NA	NR
CD	Bank Leumi USA	Commer Banks-Eastern US	248,000.00	1.100	05/25/2017	1.019	1.018	1.382	248,553.68	0.00	NA	NA	NA
CD	Republic Bank, Inc.	Commer Banks-Western US	38,000.00	2.300	05/31/2017	0.349	0.343	1.390	39,047.53	0.00	NR	NA	NR
CD	CIT Bank, National Association	Commer Banks-Western US	100,000.00	1.500	06/13/2017	0.324	0.321	1.436	101,776.40	0.00	NR	NR	NR
CD	Independent Bank	Commer Banks-Southern US	249,000.00	0.850	06/19/2017	0.943	0.944	1.450	248,742.68	0.00	NR	NA	NR
CD	Two Rivers Bank	Commer Banks-Central US	249,000.00	1.000	06/20/2017	1.101	1.102	1.450	248,716.35	0.00	NR	NA	NR
CD	Bucks County Bank	Commer Banks-Eastern US	249,000.00	0.950	06/23/2017	1.065	1.066	1.459	248,638.26	0.00	NR	NR	NR
CD	Landmark Community Bank	Commer Banks-Southern US	20,000.00	1.000	06/28/2017	0.065	0.065	1.479	20,280.61	0.00	NA	NA	NA
CD	Sturgis Bank & Trust Company	Commer Banks-Central US	22,000.00	3.000	06/29/2017	0.144	0.140	1.461	22,942.47	0.00	NR	NA	NR
CD	Citibank, N.A.	Commer Banks-Eastern US	25,000.00	0.000	07/21/2017	1.776	1.776	1.540	24,326.55	0.00	A-1	NA	FI
CD	Bank of America, National Association	Commer Banks-Central US	22,000.00	0.000	07/21/2017	1.657	1.714	1.514	21,447.93	0.00	NR	NR	NR
CD	First Capital Bank	Commer Banks-Southern US	225,000.00	1.000	07/21/2017	1.031	1.031	1.534	224,953.16	0.00	NR	NR	NR
CD	The Heritage Bank	Commer Banks-Southern US	10,000.00	2.750	07/27/2017	1.729	1.711	1.525	10,160.30	0.00	NR	NA	NR
CD	Hamilton Bank	S&L Thrifs-Eastern US	248,000.00	0.950	07/31/2017	1.135	1.135	1.561	247,288.20	0.00	NA	NA	NA
CD	First Sentry Bancshares, Inc.	Commer Banks-Southern US	249,000.00	0.900	07/31/2017	0.010	0.010	1.570	252,510.12	0.00	NA	NA	NA
CD	First Bank & Trust	Commer Banks-Central US	248,000.00	1.100	08/08/2017	1.100	1.100	1.580	248,179.38	0.00	NR	NR	NR
CD	Discover Bank	Commer Banks-Eastern US	60,000.00	1.300	08/14/2017	1.314	1.314	1.590	60,287.22	0.00	NR	P-2	F2
CD	Bank of The Ozarks	Commer Banks-Southern US	50,000.00	5.300	08/15/2017	1.453	1.401	1.538	54,080.04	0.00	NA	NR	NR
CD	Virginia Heritage Bank	Commer Banks-Eastern US	248,000.00	0.850	08/17/2017	0.011	0.011	1.616	251,473.59	0.00	NR	NR	NR
CD	Boston Private Bank & Trust Company	Commer Banks-Eastern US	50,000.00	1.150	08/29/2017	1.199	1.200	1.634	50,156.14	0.00	NR	NR	NR
CD	Bell State Bank & Trust	Commer Banks-Central US	248,000.00	0.900	09/06/2017	1.130	1.133	1.660	247,765.86	0.00	NA	NA	NA
CD	Bloombank	Commer Banks-Central US	199,000.00	1.000	10/04/2017	1.111	1.111	1.733	198,767.26	0.00	NA	NA	NA
CD	Country Bank Holding Company, Inc.	Commer Banks-Eastern US	40,000.00	5.100	10/09/2017	0.365	0.348	1.694	43,474.80	0.00	NA	NA	NA
CD	COMMUNITY BANK OF CHESAPEAKE	Commer Banks-Eastern US	248,000.00	1.150	10/23/2017	1.205	1.205	1.787	247,825.65	0.00	NA	NA	NA
CD	Mbank	Commer Banks-Central US	249,000.00	1.200	10/30/2017	1.306	1.307	1.799	248,541.14	0.00	NR	NR	NR
CD	Middleton Community Bank	Commer Banks-Central US	249,000.00	1.200	10/30/2017	1.306	1.307	1.799	248,541.14	0.00	NR	NR	NR
CD	Timberwood Bank	Commer Banks-Central US	3,000.00	5.000	10/31/2017	1.754	1.700	1.742	3,175.91	0.00	NR	NR	NR
CD	Prime Alliance Bank, Inc.	Commer Banks-Western US	249,000.00	1.350	11/20/2017	1.441	1.442	1.851	248,690.90	0.00	NA	NA	NA
CD	Washita State Bank	Commer Banks-Central US	25,000.00	5.050	11/21/2017	0.695	0.667	1.802	27,082.20	0.00	NR	NR	NR
CD	MUFG Union Bank, National Association	Commer Banks-Western US	196,000.00	0.000	11/24/2017	0.010	0.010	1.898	195,962.82	0.00	A-1	NA	FI
CD	Beneficial Mutual Savings Bank	Commer Banks-Eastern US	24,000.00	2.250	12/04/2017	0.341	0.335	1.881	24,922.21	0.00	NR	NA	NR
CD	Frontier State Bank	Commer Banks-Central US	18,000.00	5.000	12/14/2017	1.776	1.722	1.848	19,157.71	0.00	NR	NA	NR
CD	United Bank of Iowa	Commer Banks-Central US	45,000.00	2.250	12/18/2017	1.413	1.401	1.918	45,768.96	0.00	NA	NA	NA

CD	Bank of North Carolina	Commer Banks-Southern US	249,000.00	1.250	12/26/2017	1.351	1.353	1.949	248,583.51	0.00	NR	NA	NR
CD	Yadkin Bank	Commer Banks-Southern US	249,000.00	1.350	12/26/2017	1.451	1.453	1.946	248,589.65	0.00	NR	NA	NR
CD	First Priority Bank	Commer Banks-Eastern US	248,000.00	1.200	12/27/2017	1.200	1.200	1.959	248,040.77	0.00	NA	NA	NA
CD	Citizens State Bank	Commer Banks-Central US	249,000.00	1.150	12/29/2017	1.251	1.253	1.960	248,519.05	0.00	NA	NA	NA
CD	State Bank of Lismore	Commer Banks-Central US	249,000.00	1.250	12/29/2017	1.351	1.353	1.957	248,520.42	0.00	NA	NA	NA
CD	The Henry County Bank	Commer Banks-Central US	249,000.00	1.150	01/02/2018	1.251	1.252	1.971	248,517.69	0.00	NR	NR	NR
CD	MountainOne Bank	Commer Banks-Eastern US	248,000.00	1.200	01/24/2018	0.262	0.260	2.034	254,099.49	0.00	NA	NA	NA
CD	Boston Private Bank & Trust Company	Commer Banks-Eastern US	195,000.00	1.700	01/29/2018	1.400	1.400	2.024	197,627.83	0.00	NR	NR	NR
CD	Insuror's Bank of Tennessee	Commer Banks-Southern US	249,000.00	1.250	02/13/2018	1.347	1.349	2.078	248,655.85	0.00	NR	NA	NR
CD	Mercantile Commercebank, National Association	Commer Banks-Southern US	85,000.00	1.100	02/13/2018	1.200	1.200	2.051	85,182.48	0.00	NA	NA	NA
CD	Beneficial Mutual Savings Bank	Commer Banks-Eastern US	25,000.00	2.600	02/16/2018	1.734	1.719	2.049	25,695.35	0.00	NR	NA	NR
CD	Security State Bank	Commer Banks-Central US	249,000.00	1.050	02/22/2018	1.085	1.085	2.110	248,887.24	0.00	NA	NA	NA
CD	Toyota Financial Savings Bank	Commer Banks-Western US	100,000.00	3.000	02/23/2018	0.920	0.803	2.069	105,707.14	0.00	NR	NR	NR
CD	The Peoples Bank	Commer Banks-Southern US	95,000.00	3.000	02/26/2018	1.572	1.551	2.069	98,862.41	0.00	NR	NA	NR
CD	Oritani Bank	Commer Banks-Eastern US	21,000.00	2.750	03/16/2018	0.478	0.926	2.137	22,068.71	212.80	NR	NA	NR
CD	Merchants National Bank	Commer Banks-Central US	249,000.00	1.350	03/23/2018	1.470	1.471	2.176	248,431.09	0.00	NA	NA	NA
CD	Evergreen Bank Group	Commer Banks-Central US	145,000.00	1.600	03/27/2018	1.400	1.400	2.182	145,669.00	0.00	NR	NR	NR
CD	First National Bank of America	Commer Banks-Central US	10,000.00	3.850	04/02/2018	0.943	0.918	2.148	10,679.09	(0.00)	NR	NA	NR
CD	First National Bank of America	Commer Banks-Central US	10,000.00	4.000	04/10/2018	0.682	0.661	2.170	10,772.69	0.00	NR	NA	NR
CD	GE Capital Bank	Commer Banks-Western US	31,000.00	2.900	04/16/2018	1.871	1.852	2.201	31,903.37	0.00	NR	P-1	NR
CD	Fox Chase Bank	Diversified Banking Inst	50,000.00	1.000	04/16/2018	1.422	1.429	2.248	49,547.69	0.00	NA	NA	NA
CD	Monument Bank	Commer Banks-Eastern US	211,000.00	0.900	04/25/2018	1.563	1.563	2.271	208,783.80	0.00	NR	NR	NR
CD	Beneficial Mutual Savings Bank	Commer Banks-Eastern US	24,000.00	2.950	04/30/2018	1.797	1.778	2.239	24,751.64	0.00	NR	NA	NR
CD	Bank of America, National Association	Commer Banks-Southern US	24,000.00	0.000	05/31/2018	1.302	1.355	2.372	23,259.17	0.00	NR	NR	WR
CD	GREAT MIDWEST BANK STATE SAVINGS BANK	Commer Banks-Central US	249,000.00	1.300	06/18/2018	1.402	1.402	2.407	248,511.20	0.00	NA	NA	NA
CD	Bridgewater Bank	Commer Banks-Central US	249,000.00	1.400	06/19/2018	1.491	1.492	2.406	248,578.57	0.00	NR	NR	NR
CD	Bofi Federal Bank	Commer Banks-Western US	45,000.00	2.450	06/22/2018	1.664	1.651	2.382	45,886.98	0.00	NR	NA	NR
CD	Third Federal Savings and Loan Association of Clev	Diversified Finan Serv	248,000.00	1.550	06/27/2018	1.658	1.660	2.429	247,401.64	0.00	NA	NA	NA
CD	Mutualbank	Diversified Banking Inst	249,000.00	1.500	07/13/2018	0.694	0.688	2.476	254,230.52	0.00	NR	NA	NR
CD	First Financial Bank	Commer Banks-Southern US	249,000.00	1.500	07/18/2018	1.658	1.658	2.477	248,162.05	0.00	NA	NA	NA
CD	Country Bank Holding Company, Inc.	Commer Banks-Eastern US	44,000.00	5.150	07/30/2018	2.145	1.560	2.400	47,325.73	(617.83)	NA	NA	NA
CD	Homebanc National Association	Commer Banks-Southern US	159,000.00	1.550	07/30/2018	1.500	1.500	2.510	159,409.85	0.00	NR	NR	NR
CD	Gibraltar Private Bank & Trust	Commer Banks-Southern US	15,000.00	5.150	07/31/2018	2.251	2.188	2.402	16,154.89	0.00	NR	NA	NR
CD	First National Bank of America	Commer Banks-Central US	195,000.00	2.300	08/03/2018	1.036	1.388	2.494	203,133.36	1,819.86	NR	NA	NR
CD	Country Bank Holding Company, Inc.	Commer Banks-Eastern US	50,000.00	5.150	08/13/2018	0.854	0.821	2.448	55,690.09	0.00	NA	NA	NA
CD	Sussex Bank	Diversified Banking Inst	248,000.00	1.250	08/16/2018	1.346	1.346	2.572	247,526.08	0.00	NA	NA	NA
CD	Community Bank & Trust	Diversified Banking Inst	50,000.00	5.150	08/22/2018	0.854	0.821	2.472	55,678.76	0.00	NR	NR	NR
CD	Celtic Bank Corporation	Commer Banks-Western US	249,000.00	1.500	09/06/2018	1.608	1.610	2.616	246,563.54	0.00	NR	NR	NR
CD	Commerce Bank	Commer Banks-Central US	249,000.00	1.850	09/11/2018	2.247	2.247	2.597	248,629.54	0.00	NR	P-1	NR
CD	Bank of America, National Association	Commer Banks-Southern US	4,000.00	0.000	09/19/2018	2.106	2.200	2.571	3,783.44	0.00	NR	NR	NR
CD	Hometown National Bank	Commer Banks-Central US	6,000.00	0.000	10/03/2018	2.150	2.249	2.602	5,664.28	0.00	NA	NA	NA
CD	Darien Rowatony Bank	Commer Banks-Eastern US	15,000.00	1.850	10/05/2018	1.850	1.850	2.666	15,019.01	0.00	NR	NR	NR
CD	First Tennessee Bank National Association	Commer Banks-Southern US	249,000.00	1.600	10/15/2018	1.686	1.688	2.705	248,600.82	0.00	NR	P-2	NR
CD	Bank of Birmingham	Commer Banks-Central US	249,000.00	1.750	10/15/2018	0.986	0.978	2.709	254,460.01	0.00	NA	NA	NA
CD	Continental Bank	Commer Banks-Western US	245,000.00	1.550	10/30/2018	1.656	1.658	2.757	247,295.33	0.00	NA	NA	NA
CD	National Cooperative Bank, N.A.	Commer Banks-Southern US	248,000.00	1.600	10/30/2018	1.685	1.686	2.755	247,441.16	0.00	NR	NR	NR
CD	Hometown National Bank	Commer Banks-Southern US	13,000.00	0.000	11/09/2018	2.372	2.482	2.669	12,176.90	0.00	NA	NA	NA
CD	Capital One, National Association	Commer Banks-Eastern US	39,000.00	5.450	11/26/2018	2.006	1.944	2.696	42,979.83	0.00	A-2	P-1	A
CD	Capital One, National Association	Commer Banks-Eastern US	33,000.00	5.350	11/26/2018	2.005	1.945	2.699	36,272.14	0.00	A-2	P-1	FI
CD	Monson Savings Bank	Commer Banks-Eastern US	249,000.00	1.650	12/17/2018	1.753	1.754	2.865	248,443.46	0.00	NR	NR	NR
CD	Preston National Bank	Commer Banks-Central US	249,000.00	1.550	12/17/2018	1.652	1.654	2.871	248,432.54	0.00	NA	NA	NA
CD	First Business Bank	Commer Banks-Central US	249,000.00	1.750	12/18/2018	1.750	1.750	2.875	249,167.14	0.00	NR	NR	NR
CD	Tri-County Trust Company	Commer Banks-Central US	249,000.00	1.650	12/18/2018	1.753	1.754	2.868	248,419.86	0.00	NA	NA	NA
CD	Community First Bank	Commer Banks-Central US	249,000.00	1.700	12/18/2018	1.751	1.752	2.866	248,793.50	0.00	NR	NR	NR
CD	21st Century Bank	Commer Banks-Central US	249,000.00	1.600	12/20/2018	1.600	1.600	2.876	249,130.98	0.00	NR	NR	NR
CD	Katahdin Trust Company	Diversified Finan Serv	249,000.00	1.500	12/24/2018	2.430	2.430	2.861	248,340.04	0.00	NR	NA	NR
CD	First American Bank	Commer Banks-Central US	10,000.00	2.900	12/24/2018	1.392	1.372	2.841	10,447.95	0.00	NR	NR	NR
CD	Bank of The Valley	Commer Banks-Central US	249,000.00	1.600	12/27/2018	1.703	1.704	2.895	248,310.71	0.00	NA	NA	NA
CD	Princeville State Bank	Commer Banks-Central US	249,000.00	1.750	12/28/2018	1.832	1.834	2.890	248,773.80	0.00	NA	NA	NA
CD	ESSA Bank & Trust	Commer Banks-Eastern US	248,000.00	1.850	12/28/2018	1.953	1.956	2.896	247,282.77	0.00	NR	NA	NR
CD	South Central State Bank	Commer Banks-Central US	249,000.00	1.800	01/07/2019	1.882	1.884	2.910	248,705.90	0.00	NR	NR	NR
CD	Mascoma Savings Bank	Commer Banks-Eastern US	249,000.00	1.800	01/15/2019	1.903	1.905	2.931	248,451.93	0.00	NR	NA	NR
CD	Legends Bank	Commer Banks-Central US	249,000.00	1.750	01/17/2019	1.832	1.834	2.940	248,572.53	0.00	NR	NR	NR
CD	The Genoa Banking Company	Commer Banks-Central US	249,000.00	1.800	01/17/2019	1.051	1.043	2.950	254,776.54	0.00	NA	NA	NA
CD	Somerset Trust Company	Commer Banks-Eastern US	245,000.00	1.750	01/22/2019	1.052	1.045	2.956	252,052.28	0.00	NA	NA	NA

CD	Gulf Coast Bank and Trust Company	Diversified Banking Inst	249,000.00	1.850	01/23/2019	1.953	1.955	2.950	248,351.31	0.00	NR	NA	NR
CD	AuburnBank	Commer Banks-Southern US	100,000.00	4.000	02/11/2019	1.605	1.604	2.902	108,812.69	0.00	NR	NA	NR
CD	Webster Bank, National Association	Commer Banks-Eastern US	220,000.00	1.900	02/12/2019	0.304	0.304	3.019	232,512.14	0.00	NA	NA	NA
CD	Northern Bank & Trust Company	Commer Banks-Eastern US	145,000.00	1.400	04/10/2019	1.577	1.577	3.170	144,645.56	0.00	NR	NA	NR
CD	Toyota Financial Savings Bank	Commer Banks-Western US	105,000.00	1.900	04/17/2019	1.924	1.924	3.166	105,334.08	0.00	NR	NR	NR
CD	The First National Bank of Las Animas	Commer Banks-Western US	9,000.00	1.850	04/30/2019	2.210	2.213	3.194	8,897.16	0.00	NR	NR	NR
CD	Commercial Bank	---	249,000.00	1.550	04/30/2019	1.658	1.658	3.219	248,151.03	0.00	NA	NA	NA
CD	Peapack-Gladstone Financial Corporation	Commer Banks-Eastern US	248,000.00	1.800	05/28/2019	1.602	1.602	3.279	249,675.08	0.00	NR	NA	NR
CD	Bankers' Bank of Kansas, National Association	Commer Banks-Central US	249,000.00	1.550	06/21/2019	0.968	0.968	3.365	254,057.32	0.00	NA	NA	NA
CD	Meredith Village Savings Bank	Commer Banks-Eastern US	248,000.00	1.000	06/25/2019	2.500	2.500	3.329	247,948.31	0.00	NA	NA	NA
CD	Customers Bank	Commer Banks-Eastern US	230,000.00	1.900	07/23/2019	1.602	1.600	3.404	234,301.37	0.00	NA	NA	NA
CD	NBT Bank, N.A.	Commer Banks-Eastern US	247,000.00	2.100	08/20/2019	1.800	1.800	3.464	251,495.16	0.00	NR	NR	NR
CD	One Bank & Trust, National Association	Commer Banks-Southern US	70,000.00	3.800	08/26/2019	2.202	2.201	3.384	73,966.05	0.00	NA	NA	NA
CD	Carolina Trust Bank	Commer Banks-Southern US	249,000.00	1.500	09/06/2019	1.591	1.592	3.552	248,452.30	0.00	NA	NA	NA
CD	The Park National Bank	Commer Banks-Central US	240,000.00	2.050	09/12/2019	1.852	1.850	3.529	241,969.43	0.00	NR	NR	NR
CD	American Eagle Bank of Chicago	Commer Banks-Central US	100,000.00	1.850	09/16/2019	1.939	1.940	3.550	99,773.77	0.00	NR	NR	NR
CD	Capital One Bank	Commer Banks-Southern US	50,000.00	2.000	09/23/2019	2.134	2.134	3.556	50,034.56	0.00	A-2	P-1	FI
CD	The Garrett State Bank	Mortgage Banks	249,000.00	1.500	09/23/2019	0.674	0.671	3.617	256,667.98	0.00	NA	NA	NA
CD	First Eagle Bank	Commer Banks-Central US	14,000.00	1.500	09/27/2019	1.994	1.999	3.601	13,806.40	0.00	NA	NA	NA
CD	Two River Community Bank	Diversified Banking Inst	91,000.00	1.750	11/06/2019	1.857	1.858	3.686	90,752.67	0.00	NA	NA	NA
CD	First National Bank of America	Commer Banks-Central US	27,000.00	3.950	11/12/2019	2.393	2.375	3.550	28,873.11	(0.00)	NR	NA	NR
CD	American Express Bank, FSB.	Commer Banks-Western US	247,000.00	2.200	11/20/2019	2.031	2.030	3.702	249,172.79	0.00	NA	NA	NA
CD	Safra National Bank of New York	Commer Banks-Eastern US	245,000.00	1.350	11/21/2019	2.430	2.430	3.712	245,371.53	0.00	NA	NA	NA
CD	Countryside Bank	Commer Banks-Central US	249,000.00	1.500	11/25/2019	1.609	1.609	3.760	248,049.21	0.00	NA	NA	NA
CD	CCB Community Bank	Commer Banks-Southern US	249,000.00	1.400	11/26/2019	1.487	1.487	3.772	248,238.79	0.00	NR	NR	NR
CD	BankNewport	Diversified Finan Serv	12,000.00	1.850	11/27/2019	2.147	2.150	3.730	11,869.11	0.00	NA	NA	NA
CD	The Fauquier Bank	Commer Banks-Southern US	100,000.00	3.500	11/29/2019	1.866	1.854	3.637	106,177.89	0.00	NR	NA	NR
CD	ConnectOne Bank	Commer Banks-Eastern US	214,000.00	1.900	12/12/2019	1.984	1.985	3.765	213,540.55	0.00	NR	NA	NR
CD	Spring Bank	Commer Banks-Eastern US	115,000.00	1.850	12/16/2019	1.944	1.945	3.780	114,680.57	0.00	NA	NA	NA
CD	Midwest Community Bank	Commer Banks-Central US	249,000.00	1.750	12/24/2019	1.842	1.843	3.811	248,215.22	0.00	NR	NR	NR
CD	ConnectOne Bank	Commer Banks-Eastern US	35,000.00	1.850	12/30/2019	2.098	2.100	3.815	34,671.36	0.00	NR	NA	NR
CD	Bank of Wisconsin Dells	Commer Banks-Central US	100,000.00	1.600	01/02/2020	1.705	1.706	3.844	99,724.26	0.00	NA	NA	NR
CD	BankWest, Inc.	Commer Banks-Non-US	249,000.00	1.600	01/03/2020	1.553	1.554	3.858	248,770.83	0.00	NR	NA	NR
CD	Orrstown Bank	Commer Banks-Eastern US	249,000.00	1.100	01/06/2020	2.238	2.238	3.851	248,085.58	0.00	NR	NR	NR
CD	Sanford Institution for Savings	Commer Banks-Eastern US	249,000.00	1.750	01/09/2020	1.833	1.834	3.849	248,473.31	0.00	NA	NA	NA
CD	Eagle Bank & Trust Company	Commer Banks-Southern US	249,000.00	1.850	01/15/2020	1.954	1.955	3.855	248,208.87	0.00	NR	NA	NR
CD	First Oklahoma Bank	Commer Banks-Central US	249,000.00	1.850	01/22/2020	1.933	1.934	3.875	248,317.84	0.00	NR	NA	NR
CD	Capital One Bank	Commer Banks-Southern US	195,000.00	1.800	01/22/2020	1.850	1.850	3.867	196,189.89	0.00	A-2	P-1	FI
CD	Cullman Savings Bank	Commer Banks-Southern US	247,000.00	1.700	01/23/2020	0.947	0.944	3.899	256,261.90	0.00	NA	NA	NA
CD	Northfield Bank	Commer Banks-Eastern US	247,000.00	1.650	01/27/2020	1.733	1.734	3.895	247,959.61	0.00	NA	NA	NA
CD	Gateway Bank of Southwest Florida	Commer Banks-Southern US	225,000.00	1.500	01/28/2020	1.500	1.500	3.927	225,036.99	0.00	NR	NA	NR
CD	Bank of Georgetown	Commer Banks	247,000.00	1.650	01/30/2020	0.935	0.932	3.922	255,784.94	0.00	NR	NR	NR
CD	American Express Centurion Bank	Commer Banks-Western US	82,000.00	1.950	01/30/2020	2.077	2.078	3.872	82,272.21	0.00	A-2	P-1	FI
CD	Stockman Bank of Montana	Commer Banks-Western US	249,000.00	1.600	02/04/2020	1.600	1.600	3.931	249,305.62	0.00	NR	NA	NR
CD	MutualOne Bank	Fiduciary Banks	249,000.00	1.100	02/04/2020	1.940	1.940	3.928	248,292.73	0.00	NA	NA	NA
CD	Delta National Bank and Trust Company	Diversified Banking Inst	225,000.00	1.500	02/06/2020	1.521	1.521	3.940	226,176.35	0.00	NA	NA	NA
CD	Machias Savings Bank	Commer Banks-Eastern US	184,000.00	1.650	02/06/2020	1.754	1.755	3.922	184,476.80	0.00	NR	NA	NR
CD	Two River Community Bank	Diversified Banking Inst	158,000.00	1.600	02/11/2020	1.704	1.704	3.948	157,495.62	0.00	NA	NA	NA
CD	CharterBank	Commer Banks-Southern US	249,000.00	1.650	02/11/2020	1.754	1.754	3.942	248,212.29	0.00	NA	NA	NA
CD	FSGBank, National Association	Commer Banks-Southern US	249,000.00	1.600	02/11/2020	0.850	0.847	3.967	256,782.91	0.00	NA	NA	NA
CD	Bofi Federal Bank	Commer Banks-Western US	83,000.00	3.600	02/12/2020	1.761	1.750	3.793	90,198.30	0.00	NR	NA	NR
CD	The Ohio Valley Bank Company	Diversified Banking Inst	189,000.00	1.600	02/18/2020	1.683	1.683	3.967	188,499.86	0.00	NR	NA	NR
CD	The First National Bank of Syracuse	Commer Banks-Central US	249,000.00	1.000	02/18/2020	1.719	1.719	3.991	247,857.48	0.00	NR	NR	NR
CD	Pacific Crest Savings Bank	Commer Banks-Western US	249,000.00	1.550	02/18/2020	0.800	0.798	3.991	256,736.93	0.00	NA	NA	NA
CD	Farmers Bank & Trust	Commer Banks-Central US	249,000.00	1.550	02/25/2020	0.779	0.777	4.011	256,913.12	0.00	NR	NR	NR
CD	Signature Bank, National Association	Commer Banks-Central US	249,000.00	1.650	03/05/2020	1.754	1.754	4.000	248,264.71	0.00	NR	NA	NR
CD	Visionbank of Iowa	Commer Banks-Central US	247,000.00	1.650	03/10/2020	1.754	1.755	4.013	247,227.49	0.00	NR	NR	NR
CD	Farmers and Merchants Bank	Commer Banks-Central US	25,000.00	3.600	03/24/2020	2.059	2.049	3.898	26,578.74	0.00	NA	NA	NA
CD	World's Foremost Bank	Retail-Misc Diversified	200,000.00	2.050	03/25/2020	1.928	1.927	4.018	201,071.54	0.00	NR	NA	NR
CD	Partners Bank of California	Commer Banks-Western US	87,000.00	1.600	03/30/2020	1.684	1.684	4.073	86,709.78	0.00	NA	NA	NA
CD	GE Capital Bank	Commer Banks-Western US	98,000.00	1.800	04/13/2020	1.883	1.884	4.089	98,064.27	0.00	NA	NA	NA
CD	Rollstone Bank & Trust	Commer Banks-Eastern US	248,000.00	1.750	04/15/2020	1.800	1.800	4.101	248,415.83	0.00	NA	NA	NA
CD	Clayton Bank and Trust	Commer Banks-Southern US	248,000.00	1.550	04/22/2020	1.643	1.644	4.140	247,786.89	0.00	NR	NR	NR
CD	First Farmers Bank & Trust Co.	Commer Banks-Central US	24,000.00	1.500	04/28/2020	1.500	1.500	4.159	24,003.95	0.00	NR	NA	NR
CD	1st Source Bank	Commer Banks-Central US	245,000.00	1.900	04/29/2020	2.010	2.011	4.102	245,871.39	(0.00)	NR	NR	NR

CD	Parkside Financial Bank & Trust	Commer Banks-Central US	25,000.00	1.850	05/04/2020	1.855	1.855	4.131	25,032.65	0.00	NA	NA	NA
CD	Southside Bank	Commer Banks-Central US	249,000.00	1.250	06/12/2020	1.967	1.967	4.261	246,940.12	0.00	NR	NR	NR
CD	Iowa State Bank	Commer Banks-Central US	249,000.00	1.600	06/17/2020	1.692	1.692	4.271	248,176.81	0.00	NA	NA	NA
CD	EverBank	Commer Banks-Southern US	247,000.00	1.950	06/30/2020	1.191	1.189	4.306	255,213.35	0.00	NR	NR	NR
CD	Treynor State Bank	Commer Banks-Central US	249,000.00	1.000	06/30/2020	2.084	2.084	4.308	247,894.71	0.00	NA	NA	NA
CD	FNB Bank, Incorporated	Commer Banks-Southern US	249,000.00	1.900	07/30/2020	1.857	1.857	4.350	249,497.42	0.00	NA	NA	NA
CD	M.Y. Safra Bank, FSB	Commer Banks-Eastern US	247,000.00	1.900	07/30/2020	1.163	1.161	4.353	257,094.37	0.00	NA	NA	NA
CD	Institution For Savings, In Newburyport And Its Vi	Commer Banks-Eastern US	249,000.00	2.050	07/31/2020	1.942	1.942	4.337	250,192.09	0.00	NA	NA	NA
CD	MB Financial Bank, National Association	Commer Banks-Central US	100,000.00	3.000	08/18/2020	1.803	1.800	4.297	105,432.97	0.00	NR	NR	NR
CD	East Boston Savings Bank	Commer Banks-Eastern US	95,000.00	1.900	08/24/2020	1.847	1.847	4.411	95,264.60	0.00	NA	NA	NA
CD	Investors Community Bank	Commer Banks-Central US	97,000.00	1.950	08/26/2020	1.836	1.886	4.411	97,306.84	0.00	NR	NR	NR
CD	BMO Harris Bank National Association	Commer Banks-Central US	248,000.00	1.250	09/29/2020	2.151	2.151	4.541	247,084.52	0.00	A-1	P-1	FI+
CD	Clinton Bank	---	249,000.00	1.700	09/30/2020	1.799	1.799	4.525	247,903.99	0.00	NA	NA	NA
CD	Frontenac Bank	Commer Banks-Central US	249,000.00	1.850	10/02/2020	1.902	1.902	4.506	248,787.12	0.00	NR	NA	NR
CD	Merrick Bank Corporation	Commer Banks-Western US	249,000.00	1.750	10/09/2020	1.854	1.855	4.537	248,086.82	0.00	NR	NA	NR
CD	1st Financial Bank USA	Commer Banks-Central US	94,000.00	1.750	10/13/2020	1.900	1.900	4.546	93,446.80	0.00	NR	NR	NR
CD	EnerBank USA	Diversified Finan Serv	249,000.00	1.750	10/16/2020	0.995	0.994	4.580	257,987.11	0.00	NR	NR	NR
CD	Farmers State Bank of Underwood	Commer Banks-Central US	249,000.00	1.600	10/23/2020	0.848	0.947	4.619	257,929.51	0.00	NA	NA	NA
CD	AMERICAN STATE BANK	Commer Banks-Central US	247,000.00	1.750	10/23/2020	1.855	1.855	4.581	246,639.34	0.00	NA	NA	NA
CD	COMMUNITY STATE BANK/IL	Commer Banks-Central US	249,000.00	1.750	10/27/2020	1.855	1.855	4.586	247,857.69	0.00	NR	NR	NR
CD	Interaudi Bank	Commer Banks-Eastern US	249,000.00	1.750	10/29/2020	1.802	1.803	4.587	249,160.72	0.00	NA	NA	NA
CD	Iroquois Federal Savings and Loan Association	Diversified Banking Inst	249,000.00	1.700	10/29/2020	1.783	1.784	4.598	248,073.68	0.00	NR	NA	NR
CD	Unity Bank	Commer Banks-Eastern US	249,000.00	1.650	10/30/2020	1.754	1.754	4.607	247,820.44	0.00	NR	NR	NR
CD	First Merchants Bank, National Association	Commer Banks-Central US	249,000.00	1.800	10/30/2020	1.905	1.905	4.587	247,822.49	0.00	NR	NR	NR
CD	Enterprise Bank, National Association	Commer Banks-Central US	249,000.00	1.700	11/16/2020	0.946	0.945	4.665	258,137.46	0.00	NR	NR	NR
CD	Security National Bank of South Dakota	Commer Banks-Central US	248,000.00	1.650	11/16/2020	1.754	1.755	4.647	247,306.92	0.00	NA	NA	NA
CD	Pilgrim Bank	Commer Banks-Eastern US	249,000.00	1.650	11/20/2020	1.754	1.754	4.660	247,794.88	0.00	NA	NA	NA
CD	Frontier Bank	Commer Banks-Central US	249,000.00	1.850	11/20/2020	1.955	1.955	4.631	247,935.07	0.00	NA	NA	NA
CD	Carroll County Trust Company of Carrollton, Missou	Commer Banks-Central US	249,000.00	1.800	11/20/2020	1.884	1.884	4.638	248,174.25	0.00	NA	NA	NA
CD	American State Bank	Commer Banks-Central US	249,000.00	1.750	11/30/2020	1.834	1.834	4.672	248,045.32	0.00	NA	NA	NA
CD	Farmers & Merchants Bank	Commer Banks-Central US	249,000.00	1.750	12/09/2020	1.053	1.052	4.713	257,634.00	0.00	NA	NA	NA
CD	LCA BANK CORP	Commer Banks-Western US	247,000.00	1.800	12/10/2020	1.042	1.042	4.729	256,267.65	0.00	NR	NA	NR
CD	MIFFLINBURG BANK AND TRUST CO	Commer Banks-Eastern US	249,000.00	1.750	12/15/2020	1.855	1.855	4.705	247,969.54	0.00	NA	NA	NA
CD	Lea County State Bank	Commer Banks-Western US	249,000.00	1.750	12/16/2020	1.844	1.844	4.708	248,080.33	0.00	NA	NA	NA
CD	Centier Bank	Commer Banks-Central US	145,000.00	1.850	12/16/2020	1.956	1.956	4.714	144,393.79	0.00	NA	NA	NA
CD	Medallion Bank	Commer Banks-Western US	249,000.00	2.000	12/23/2020	2.105	2.105	4.692	247,883.93	0.00	NA	NA	NA
CD	FIRST INTERNATIONAL BANK & TRUST	Diversified Banking Inst	249,000.00	1.850	12/29/2020	1.093	1.093	4.755	258,205.90	0.00	NA	NA	NA
CD	Central Bank Illinois	---	249,000.00	1.900	12/31/2020	2.005	2.005	4.728	247,768.64	0.00	NA	NA	NA
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ATTACHMENT 1

Report: CMC - Portfolio Holdings
 Account: CAISO-Market Funds (28253)
 As of: 12/31/2015

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	S&P Rating	Moody's Rating	Fitch Rating
CASH	Receivable	Cash	43,018.88	0.000	12/31/2015	0.000	0.000	0.000	43,018.88	0.00	AAA	Aaa	AAA
CASH	Cash	Cash	3,698,817.40	0.000	12/31/2015	0.000	0.000	0.000	3,698,817.40	0.00	AAA	Aaa	AAA
MMFUND	BLACKROCK LIQUIDITY TEMPCL INS MMF	Cash	52,469,370.95	0.291	12/31/2015	0.280	0.280	0.000	52,469,370.95	0.00	AAAm	Aaa	AAA
MMFUND	FIDELITY INST DOMESTIC PT CL I MMF	Cash	51,829,703.69	0.300	12/31/2015	0.290	0.290	0.000	51,829,703.69	0.00	AAAm	Aaa	AAA
MMFUND	DRYFS INSTL CSH CL INSTI ADVNTG MMF	Cash	51,385,921.35	0.282	12/31/2015	0.270	0.270	0.000	51,385,921.35	0.00	AAAm	Aaa	AAA
MMFUND	FEDR PRIME OBLIGATIONS CL INST MMF	Cash	50,225,331.34	0.271	12/31/2015	0.240	0.240	0.000	50,225,331.34	0.00	AAAm	Aaa	AAA
MMFUND	WELLS FARGO ADV HERITAGE CL SLCT MMF	Cash	66,961,665.38	0.340	12/31/2015	0.320	0.320	0.000	66,961,666.31	0.00	AAAm	Aaa	NA
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